

Case Study – Bid-Ask Spread Logger

One of the uses of exporting data is to record prices and bid-ask spreads. We have coded a bid-ask spread recorder (it is an indicator, not a script) that works on every tick.

Do check it out and try to understand what is happening in the code. The indicator is available in this chapter's dropbox folder.

For those of you who fancy a challenge, try coding an indicator that records all closed trades to a CSV.

Include the usual parameters such as:

- Symbol
- Magic Number
- Order open price
- Order open date and time
- Order close price
- Order close date and time
- Order take profit
- Order stop loss
- Order comment
- Order open slippage (intend price vs executed price)
- Order closed slippage etc